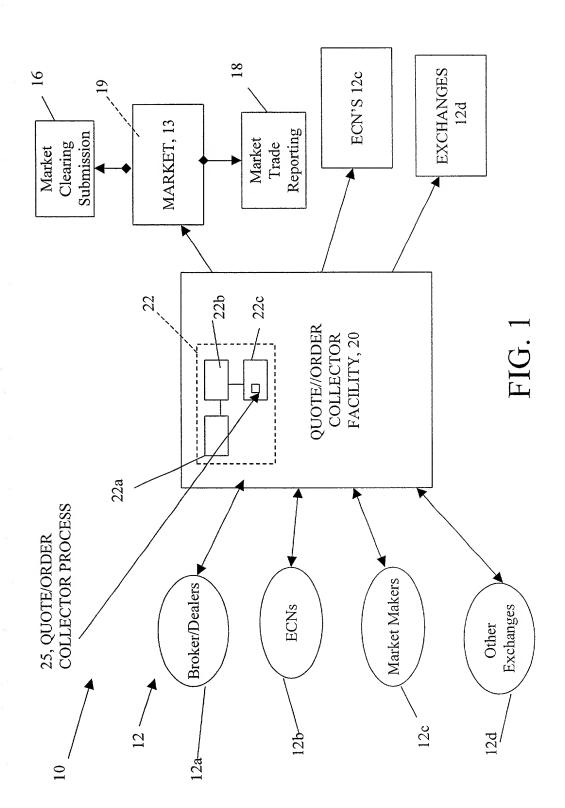
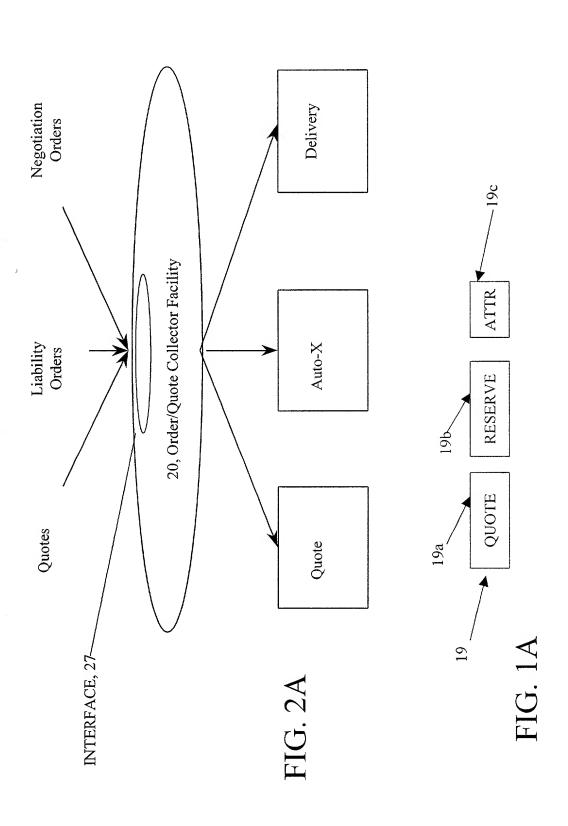
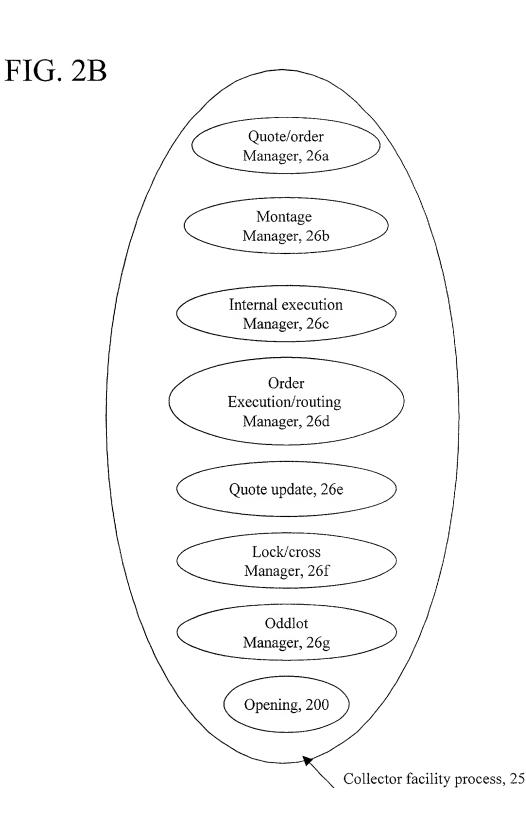
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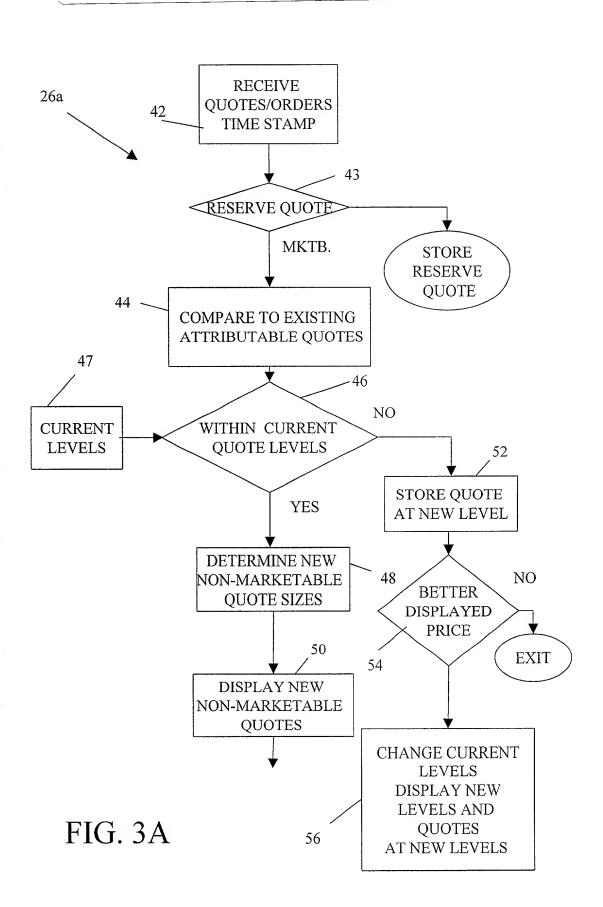
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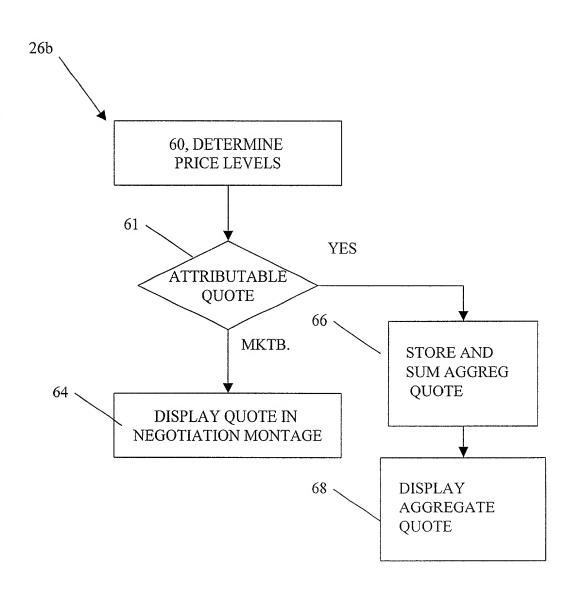


FIG. 3B

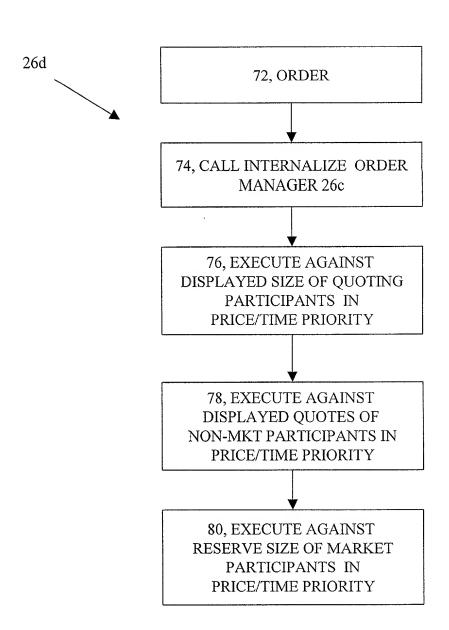
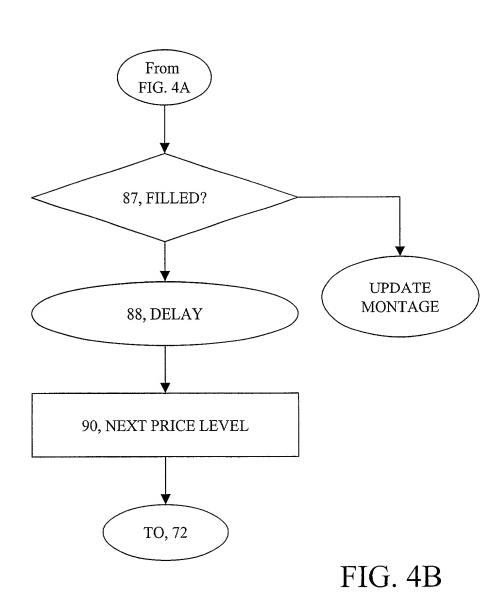


FIG. 4A



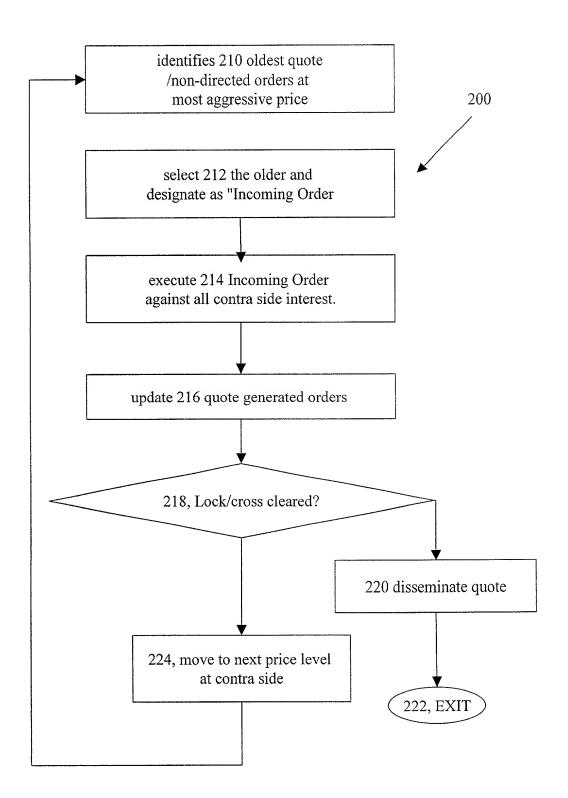


FIG. 5

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	Uispiay	Display Prior to Locked/Crossed Clearing	Ked/Closs	su Cical III y			
	Inside:	\$20.03 \$20.0	\$20.03 \$20.02 Q 2,000-2,000	2,000	PCL: \$20.01		
	Last: \$2	Last: \$20.01 Q +.00	Vol 0 Hi:	Vol 0 Hi: \$20.01 Low: \$	\$20:01		
	20.01 - 2	20.01 - 20 20 02 25 20.03 - 20	0.03 - 20	20.02 - 3	20.02 - 20 20 04 - 5 20.05 - 10	0.05 - 10	
2	MLCO	\$20.03	1,000	MADF	\$20.02	1,000	Ž
1 12	FBCO	\$20.03	1,000	RSSF	\$20.02	1,000	th
t10	esco	\$20.02	2,500	SBSH	\$20.04	200	£
t 7	ECN1#	\$20.01	1,000	FBCO	\$20.05	300	4
1 8	SBSH	\$20 01	1,000	OSSO	\$20.05	300	t5
t	ECN2#	\$20.00	2,500	MLCO	\$20.05	400	t6

Inside: \$20.02 \$20.04 Q 2,000 - 500	000 000 000			
	J. 04 (2 2,000 - 50	0	PCL: \$20.01	
Last: \$20.03 Q +.02 09.30 Vol 2,000 Hi: \$20.03 Low: \$20:03	09.30 Vol 2,0	000 Hi: \$20.03	Low: \$20:03	
20.00 - 25 20.04 - 20 20.02 - 20	20.02 - 20	20.04 - 5	20.04 - 5 20.05 - 10 20.06 - 5	9 - 90
GSCO \$20.02	2,000	SBSH	\$20.04	200
ECN1# \$20.01	1,000	FBCO	\$20.05	300
SBSH \$20.01	1,000	GSCO	\$20.05	300
ECN2 # \$20.00	2,500	MLCO	\$20.05	400
		ECN#1	\$20.06	200

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	Dispiay	Display Prior to Locked/Crossed Clearing	:Ked/Crosse	S			
	Inside:	\$20.04 \$20.	\$20.04 \$20.02 Q 5000 - 1,000	1,000	PCL: \$20.01	-	
	Last: \$2	Last: \$20.01 Q +.00	Vol 0 Hi:	Vol 0 Hi: \$20.01 Low: \$20:01	\$20:01		
	20.00 - 2	20.00 - 25 20.01 - 35 20.04 - 50	0.04 - 50	20.02 -	20.02 - 45 20.03 - 10 20.04 - 5	0.04 - 5	
#	MLCO	\$20.04	5,000	MADF	\$20.02	1.000	£3
t12	FBCO	\$20.01	1,000	MADF	\$20.02	3.500	173
t10	GSCO	\$20.01	2,500	RSSF	\$20.03	1,000	\$
17	ECN1#	\$20.01	1,000	SBSH	\$20.04	500	Į
82	SBSH	\$20.01	1,000	FBCO	\$20,05	300	: 4
(2	ECN2#	\$20.00	2,500	CSCO	\$20.05	300	t5
				MLCO	\$20.06	400	t6

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Display	Atter Locke	Dispiay After Locked/Crossed Clearing	ar ii g		
Inside:	\$20.01 \$20.0	\$20.01 \$20.02 Q 1,000 - 500		PCL: \$20.01	
Last: \$2	Last: \$20.04 Q +.03 09.30 Vol	09.30 Vol 500		Hi: \$20.04 Low: \$20:01	
19.99 - 1	20,00-26 20.01 - 55	0.01 - 55	20.02 - 5	20.03 - 10 20.04 - 5	0.04 - 5
FBCO	\$20.01	1,000	MADF	\$20.02	200
0000	\$20.01	2,500	RSSF	\$20.03	1,000
ECN1#	\$20.01	1,000	SBSH	\$20.04	200
SBSH	\$20.01	1,000	FBCO	\$20.05	300
ECN2#	\$20.00	2,500	GSCO	\$2005	300
MLCO	\$19.99	100	MLCO	\$20.05	400

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	Display	Prior to Loc	Display Prior to Locked/Crossed Clearing	Clearing			
	Inside:	\$20.04 \$20.0	\$20.04 \$20.02 Q 500 - 1,000	00	PCL: \$20.01		
	Last: \$2	0.01 Q +.00	Last: \$20.01 Q +.00 Vol 0 Hi: \$20.01 Low: \$20:01	20.01 Low: \$:	20:01		
	20.00 - 25 20.0		- 55 20.04 - 5	20.02 - 1	20.02 - 10 20 03 - 10 20.04 - 5	0.04 - 5	
Ξ	MLCO	\$20.04	200	MADF	\$20.02	1,000	t
112	FBCO	\$20.01	1,000	RSSF	\$20.03	1,000	12
110	GSCO	\$20.01	2,500	SBSH	\$20.04	200	₽
t7	ECN1#	\$20.01	1,000	FBCO	\$20.05	300	4
\$	SBSH	\$20.01	1,000	CSCO	\$20.05	300	t5
1 6	ECN2#	\$20.00	2,500	MLCO	\$20.05	400	t6

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Display After Locked/Crossed Clearing Inside: \$20.01 \$20.03 Q 1,000 - 500 PCL: \$20.01 Last: \$20.04 Q +.03 09.30 Vol 5000 Hi: PCL: \$20.07 Last: \$20.04 Q +.03 09.30 Vol 5000 Hi: PCL: \$20.02 FBCO \$20.01 - 55 [20.03 - 5 20.04 Low: \$20.05 - 6 FBCO \$20.01 - 55 [20.03 - 5 20.04 Low: \$20.05 - 6 FBCO \$20.01 - 55 [20.03 - 5 20.04 Low: \$20.05 - 6 GSCO \$20.01 - 1,000 RSSF \$20.04 Low: \$20.05 SBSH ECN1 # \$20.01 - 1,000 FBCO \$20.05 SBSH \$20.05 SBSH \$20.05 SBSH ECN2 # \$20.00 - 2,500 MLCO \$20.06 SBSH \$20.06 SBSH \$20.06 SBSH
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	Display	Display Prior to Locked/Crossed Clearing	ked/Crossec	d Clearing	Add Add the same of the same o		
	Inside:	\$20.10 \$20.0	\$20.10 \$20.02 Q 1,000-2,000	5,000	PCL: \$20.01		
	Last: \$2	Last: \$20.01 Q +.00	Vol 0 Hi: \$	Hi: \$20.01 Low: \$20:01	520:01		
	20.01 - 1	20.01 - 10 20 09 - 35 20.10 - 10	. 10 - 10	20.02	20.02 - 20 20.04 - 5 20.05 - 10	0.05 - 10	
57	MLCO	\$20.10	1,000	MADF	\$20.02	1,000	ಚ
1 70	FBCO	\$20.09	1,000	RSSF	\$20.02	1,000	115
119	6800	\$20.09	2,500	SBSH	\$20.04	200	1 16
12	ECN1#	\$20.01	1,000	FBCO	\$20.05	300	4
t 5	SBSH	\$20.00	1,000	CSCO	\$20.05	300	117
t 7	ECN2#	\$19.99	2,500	MLCO	\$20.05	400	118
				MM1	\$20.06	200	110
				MM2	\$20.06	100	113
				MM3	\$20.07	400	8
				MM4	\$20.08	200	t e
		,		MIMS	\$20.08	1000	112
				MIM6	\$20.08	300	1 14
				MM7	\$20.09	100	#
				MM8	\$20.10	200	61
				9MM	\$20.10	100	Ħ

Ω	isplay /	After Locke	Display After Locked/Crossed Clearing	ing		
ഥ	Inside:	\$20.01 \$20.0	\$20.01 \$20.08 Q 1,000 - 1,500		PCL: \$20.01	
Ľ	ast: \$20	.09 Q +.08	Last: \$20.09 Q +.08 09.30 Vol 4,500 Hi: \$20.10 Low: \$20.09	Hi: \$20.10	Low: \$20:09	
<u>F</u>	9.99 - 25	19.99 - 25 20.00 - 10 20.01 - 10	0.01 - 10	20.08 - 15	20.08 - 15 20 08 -11 20.10 - 6	9-
Ш	ECN1#	\$20.01	1,000	MM4	\$20.08	200
S	SBSH	\$20.00	1,000	MM5	\$20.08	1000
Ш	ECN2#	\$19.99	2,500	MM6	\$20.08	300
				MM7	\$20.09	100
				MM8	\$20.10	200
				MM9	\$20.10	100

	Display	Prior to Locked/Crossed Clearing	ked/Cro	ssed Cleari	ng				
	Inside:	\$20.04 \$20.02 Q 4000 - 1,000)2 Q 400(0 - 1,000		PCL: \$20 01			
	Last: \$2(0.01 Q +.00	Vol 0	Vol 0 Hi: \$20.01 Low: \$20:01	ow: \$20:01				
	20.00 - 10	0 20.01 - 10 20.04 - 40	0.04 - 40		20.02 - 10	20.02 - 10 20.03 - 40 20.04 - 5	0.04 - 5		
				Reserve				Reserve	
ţ	MLCO	\$20.04	200	4,000	MADF	\$20.02	1,000	2,000	110
ಭ	FBCO	\$20.04	1,000	1,000	RSSF	\$20.03	1,000	2,000	17
#	GSCO	\$20.04	2,500	1,000	SBSH	\$20.04	200	5,000	Σ
t7	ECN1#	\$20.01	1,000		FBCO	\$20.05	300		4
2	SBSH	\$20.00	1,000		esco	\$20.05	300		t2
1 9	ECN2#	\$19.99	2,500		MLCO	\$20.06	400		t6

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Display /	Display After Reserve Trading	e Trading						
Inside: \$20.(\$20.01 \$20.0	01 \$20.04 Q 1000 - 500	0		PCL: \$20.01			
Last: \$20.04 C	~	+.03 Vol 10000 Hi: \$20.04 Low: \$20:02	li: \$20.04 Lo	w: \$20:02				
19.99 - 25 20.	20.00 - 10 20.01 - 10	0.01 - 10		20.04 - 5	20.04 - 5 20.05 - 6 20.06 - 4	06 - 4		
		Reserve	ıve				Reserve	
ECN1#	\$20.01	1,000	0	SBSH	\$20.04	200	4,000	¿¿¿ *
SBSH	\$20.00	1,000		FBCO	\$20.05	300		
ECN2#	\$19.99	2,500		CSCO	\$20.05	300		
				MLCO	\$20.06	400		
				* or 1000	* or 1000 display, 3500 reserve?	eserve?		
						; ;		